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**ON A CLASS OF
BOLTZMANN-TYPE SCHEMES
FOR HYPERBOLIC
CONSERVATION LAWS**

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**ON A CLASS OF BOLTZMANN-TYPE
SCHEMES FOR HYPERBOLIC CONSERVATION LAWS**

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ABSTRACT

In this paper we consider a class of numerical schemes of Boltzmann type for hyperbolic conservation laws. We give comparison results of this class with the Roe-Glimm scheme on one hand and the Roe-Godunov scheme on the other hand.

KEY-WORDS

Hyperbolic conservation laws - Boltzmann scheme - Roe-Glimm scheme - Roe-Godunov scheme.

RESUME

Dans ce papier on considère une classe de schémas numériques de type Boltzmann pour les lois de conservation hyperboliques.

On donne des résultats de comparaison de cette classe avec le schéma de Roe-Glimm d'une part et le schéma de Roe-Godunov d'autre part.

MOTS-CLEFS

Lois de conservation hyperboliques - schéma de type Boltzmann - Schéma de Roe-Glimm - Schéma de Roe-Godunov.

ON A CLASS OF BOLTZMANN-TYPE SCHEMES FOR HYPERBOLIC CONSERVATION LAWS

O. Bennouna

INTRODUCTION

We consider numerical solutions of the initial-value problem for hyperbolic systems of conservation laws

$$(*) \quad \begin{cases} \frac{\partial u}{\partial t} + \frac{\partial B(u)}{\partial x} = 0 & \text{in } (0, \infty) \times \mathbb{R} \\ u(0, x) = u_0(x) & \text{in } \mathbb{R} \end{cases}$$

where B, u_0 are given data; $u = (u_1, \dots, u_M)^*$.

Written in matrix form the system $(*)$ is given by

$$(1) \quad \frac{\partial u}{\partial t} + B'(u) \frac{\partial u}{\partial x} = 0$$

where B' is the Jacobian matrix.

We assume that the eigenvalues $\lambda_1(u), \dots, \lambda_M(u)$ are real distinct and arranged in an increasing order. Thus we have a complete set of eigenvectors, and according to the spectral theory of matrices, we see that

$$(2) \quad B'(u) = \sum_{k=1}^M \lambda_k(u) P_k(u), \quad \sum_{k=1}^M P_k(u) = I,$$

where $P_k(u)$ are the corresponding projector of $\lambda_k(u)$.

In this paper we give a class of upstream schemes obtained by approximating (*) by collisionless Boltzmann equations :

$$(3) \quad \frac{\partial z_k}{\partial t} + \xi \frac{\partial z_k}{\partial x} = 0, \quad 1 \leq k \leq M, \quad \xi \in \mathbb{R}.$$

Let us consider a vector distribution $F(u, \xi)$ such that :

$$(4) \quad \begin{aligned} u &= \int_{\mathbb{R}} F(u, \xi) d\xi \\ B(u) &= \int_{\mathbb{R}} \xi F(u, \xi) d\xi. \end{aligned}$$

In the linear case, an explicit form of F is found in [1]. Here we give F for the general case :

$$(5) \quad F(u, \xi) = \sum_k \int_0^u \delta(\xi - \lambda_k(w)) P_k(w) dw$$

where the integration in (5) is carried out on a path in state-space connecting u and 0.

Clearly this path is not unique (except in the scalar case when $M = 1$ for which

$$(6) \quad F(u, \xi) = \int_0^u \delta(\xi - B'(w)) dw.$$

Let us solve the problem

$$(7) \quad \begin{aligned} \frac{\partial z}{\partial t} + \xi \frac{\partial z}{\partial x} &= 0 \\ z(0, x, \xi) &= F(u_0(x), \xi). \end{aligned}$$

Indeed, we have

$$(8) \quad z(t; x; \xi) = F(u_0(x - \xi t), \xi)$$

and if we set

$$(9) \quad \begin{cases} z(t, x) = \int_{\mathbb{R}} z(t, x, \xi) d\xi \\ \omega(t, x) = \int \xi z(t, x, \xi) d\xi \end{cases}$$

then $z(t, x)$ is an approximation to the solution $u(t, x)$ of (*) at least for small time. Moreover $z(t, x)$ can be interpreted as the total density and $\omega(t, x)$ as the total flux.

I. GODUNOV TYPE SCHEME WITH LARGE TIME STEP

Let us introduce a uniform spectral grid

$$x_i = ih, \quad i \in \mathbb{Z}, \quad h > 0$$

be the mesh width and let $\theta > 0$ be the time step.

Let $u_n(x)$ be a piecewise constant function which approximates the solution $u(t, x)$ at time $t_n = n\theta$:

$$(10) \quad u_n(x) = u_{i+1/2}^n, \quad x_i < x < x_{i+1}.$$

Next, to define an approximation $u_{n+1}(x)$ at time t_{n+1} that is piecewise constant we take

$$(11) \quad u_{i+1/2}^{n+1} = \frac{1}{h} \int_{I_i} \int_{\mathbb{R}} F(u_n(x - \theta\xi), \xi) d\xi dx$$

where $I_i = (x_i, x_{i+1})$.

Thus $u_{i+1/2}^{n+1}$ is the average of $z(x, \theta)$ over I_i .

We do not impose any stability condition on the time step. On the other hand, integrating (3) over $(0, \theta) \times I_i$ and then with respect to ξ yields the conservation form

$$(12) \quad h(u_{i+1/2}^{n+1} - u_{i+1/2}^n) + \theta(B_{i+1}^n - B_i^n) = 0$$

where

$$(13) \quad B_i^n = \frac{1}{\theta} \int_0^\theta \int_{\mathbb{R}} \xi F(u_n(x_i - t\xi), \xi) d\xi dt$$

B_i^n is called the numerical flux associated with the scheme (11).

To see that this numerical flux is consistent, we have only to remark that there is an integer m , which depends on θ , such that

$$(14) \quad B_i^n = B(u_{i-m+1/2}^n, \dots, u_{i+m+1/2}^n)$$

since we have (13) and the fact that u_n is piecewise constant. Now for $u_{i+1/2+\ell}^n = \bar{u}$, $\ell = -m, \dots, m$; we have

$$(15) \quad u_n(x_i - t\xi) = \bar{u} \quad \forall \xi$$

and from (4) we get that

$$B_i^n = B(\bar{u})$$

which proves the consistency.

Remark 1 : As the support of F extends from $\min_k \min_w \lambda_k(w)$ to $\max_k \max_w \lambda_k(w)$, we have the following decomposition of F :

$$(16) \quad F = F_+ + F_-$$

where

$$(17) \quad \begin{aligned} F_+ &= \int_0^u \sum_{k: \lambda_k(w) \geq 0} \delta(\xi - \lambda_k(w)) P_k(w) dw \\ F_- &= \int_0^u \sum_{k: \lambda_k(w) < 0} \delta(\xi - \lambda_k(w)) P_k(w) dw . \end{aligned}$$

Remark 2 : We have clearly that this class of schemes is linearly stable.

II. GLIMM TYPE SCHEME WITH LARGE TIME STEP

Another way to obtain an approximation u^{n+1} to u at time t_{n+1} , that is piecewise constant, is to define $u_{i+1/2}^{n+1}$ with Glimm's random choice method,

$$(18) \quad u_{i+1/2}^{n+1} = \int F(u_n(x_i - \theta \xi + \theta_n h), \xi) d\xi$$

where (θ_n) is a sequence of random numbers equidistributed in $(0,1)$.

Thus,

$$(19) \quad u_{i+1/2}^{n+1} = \sum_k \int_0^{u_n(x_i - \theta \xi + \theta_n h)} \delta(\xi - \lambda_k(w)) P_k(w) dw d\xi .$$

In practice we can give a linear congruential method for pseudo-random number generation with adequate choice of parameters in this method which guarantee statistical almost-independence of successive pseudo-random numbers.

Let $m_0 \geq 3$ and r be integers, let α_0 be an integer such that

$$0 \leq \alpha_0 < m_0$$

and let β be an integer relatively prime to m_0

$$2 \leq \beta < m_0$$

and

$$(\beta-1)\alpha_0 + r \not\equiv 0 \pmod{m_0}.$$

Then we take

$$\alpha_{n+1} = \beta\alpha_n + R \pmod{m_0}, \quad n \geq 0$$

and

$$(20) \quad a_n = \alpha_n/m_0.$$

III. A PARAMETRIC TIME DISCRETIZATION OPERATOR

For $(t, y) \in [0, \infty) \times \mathbb{R}$ we associate an operator $T_{t,y}$ which transforms any initial value $u(x)$ onto some approximation of the solution of (*) at time t ,

$$(21) \quad T_{t,y} u(x) = \sum_k \int_{u(y)}^{u(x-\xi t)} \delta(\xi - \lambda_k(w)) P_k(w) dw d\xi$$

where the first integration in (21) is carried out on a path in state-space connecting $u(y)$ to $u(x-\xi t)$.

It is easy to verify that (21) defines a consistent time discretization of (*).

Because the propagation speed is finite we can solve exactly (*) with the initial value

$$u_n(x) = u_{i+1/2}^n \quad x_i < x < x_{i+1}, \quad n \in \mathbb{N}, \quad i \in \mathbb{Z}$$

up to time $t_{n+1} = (n+1)\theta$, at least for small θ .

Let us consider for each mesh point x_i and each step time t_n the solution of the Riemann problem (*) with the initial data

$$(22) \quad u_{n,i}(x) = \begin{cases} u_{i-1/2}^n & x \leq x_i \\ u_{i+1/2}^n & x > x_i \end{cases}$$

Then

$$(23) \quad T_{t,x_i} u_{n,i}(x) = \sum_k \int \int_{u_{n,i}(x_i)}^{u_{n,i}(x-\xi t)} \delta(\xi - \lambda_k(w)) P_k(w) dw d\xi \\ = \sum_k \int \int_{u_{i-1/2}^n}^{u_{n,i}(x-\xi t)} \delta(\xi - \lambda_k(w)) P_k(w) dw d\xi$$

and we define,

$$(24) \quad \hat{u}_{n+1}(x) = \sum_i \sum_k \int \int_{u_{i-1/2}^n}^{u_{n,i}(x-\xi\theta)} \delta(\xi - \lambda_k(w)) P_k(w) dw d\xi.$$

But, we have

$$u_{n,i}(x-\xi\theta) = u_{i-1/2}^n + H(x-x_i-\xi\theta)(u_{i+1/2}^n - u_{i-1/2}^n)$$

thus,

$$(25) \quad \hat{u}_{n+1}(x) = \sum_i \sum_k \int_{u_{i-1/2}^n}^{u_{i+1/2}^n} \delta(\xi - \lambda_k(w)) H(x - x_i - \xi \theta) P_k(w) dw d\xi$$

and for a test function f we have

$$(26) \quad \int \hat{u}_{n+1}(x) f(x) dx = \sum_i \sum_k \iiint_{u_{i-1/2}^n}^{u_{i+1/2}^n} H(x - x_i - \xi \theta) f(x) \delta(\xi - \lambda_k(w)) P_k(w) dw dx d\xi$$

$$= \sum_i \sum_k \iiint_{u_{i-1/2}^n}^{u_{i+1/2}^n} H(x - x_i) f(x + \xi \theta) \delta(\xi - \lambda_k(w)) P_k(w) dw dx d\xi$$

$$(23) = \sum_i \sum_k \iint_{u_{i-1/2}^n}^{u_{i+1/2}^n} f(x + \lambda_k(w) \theta) H(x - x_i) P_k(w) dw dx$$

$$= \sum_i \sum_k \iint_{u_{i-1/2}^n}^{u_{i+1/2}^n} f(x) H(x - x_i - \lambda_k(w) \theta) P_k(w) dw dx.$$

Hence, we also have

$$(27) \quad \hat{u}_{n+1}(x) = \sum_i \sum_k \int_{u_{i-1/2}^n}^{u_{i+1/2}^n} H(x - x_i - \lambda_k(w) \theta) P_k(w) dw.$$

IV - A NUMERICAL SCHEME

As $\hat{u}_{n+1}(x)$ is no longer of the form (10), that is piecewise constant on the grid $(x_i, i \in \mathbb{Z})$, we use the following random process to get $u_{n+1}(x)$ at time t_{n+1} .

Let

$$(28) \quad \hat{u}_{n+1}(x) = \sum_k \sum_i \int_0^1 H(x - x_i - \theta \lambda_k(u_{i-1/2}^n + s w_i^n)) P_k(u_{i-1/2}^n + s w_i^n) ds w_i^n$$

where $w_i^n = u_{i+1/2}^n - u_{i-1/2}^n$.

Then we take

$$(29) \quad u_{n+1}(x) = \sum_k \sum_i H(x_j - x_i + a_n h - \theta \lambda_k (u_{i-1/2}^n + b_n w_i^n)) P_k(u_{i-1/2}^n + b_n w_i^n) w_i^n$$

for $x_j < x < x_{j+1}$, $j \in \mathbb{Z}$,

where (a_n) , (b_n) are independent sequences of random numbers equidistributed in $(0,1)$.

In the sequel we apply our scheme to an illustrative example and we compare the obtained result with the one given by the Roe-Glimm scheme on one hand and the Roe-Godunov scheme on the other hand.

Let us consider the Riemann problem :

$$(30) \quad \begin{aligned} \frac{\partial u_1}{\partial t} - \frac{\partial u_2}{\partial x} &= 0 \\ \frac{\partial u_2}{\partial t} - \frac{\partial}{\partial x} \left(\frac{1}{u_1} \right) &= 0 \\ u_1(0, x) &= \begin{cases} u_L^1 & x < 0 \\ u_R^1 & x > 0 \end{cases} \\ u_2(0, x) &= \begin{cases} v_L^2 & x < 0 \\ v_R^2 & x > 0 \end{cases} \end{aligned}$$

thus initial data represent a single shock.

Problem (30) arises in fluid mechanics and it is equivalent to the second-order nonlinear wave equation

$$(31) \quad \frac{\partial^2 w}{\partial t^2} - \frac{\partial}{\partial x} \left(\frac{1}{\frac{\partial w}{\partial x}} \right) = 0$$

with $u_1 = \frac{\partial w}{\partial x}$, $u_2 = \frac{\partial w}{\partial t}$.

Here,

$$B'(u) = \begin{bmatrix} 0 & -1 \\ 1/u_1^2 & 0 \end{bmatrix}$$

with eigenvalues

$$(32) \quad \lambda_1(u) = -1/u_1 \quad , \quad \lambda_2(u) = 1/u_1$$

and corresponding projectors

$$(33) \quad P_1(u) = \begin{bmatrix} 1/2 & u_1/2 \\ 1/2u_1 & 1/2 \end{bmatrix}$$

$$(34) \quad P_2(u) = \begin{bmatrix} 1/2 & -u_1/2 \\ -1/2u_1 & 1/2 \end{bmatrix} .$$

On the other hand to obtain the Roe-scheme we have to find a real matrix $B' = B'(u_L, u_R)$ such that :

$$(35) \quad B'(u_L, u_R)(u_R - u_L) = B(u_R) - B(u_L) .$$

In the general case the existence of such a matrix is discussed in [1].

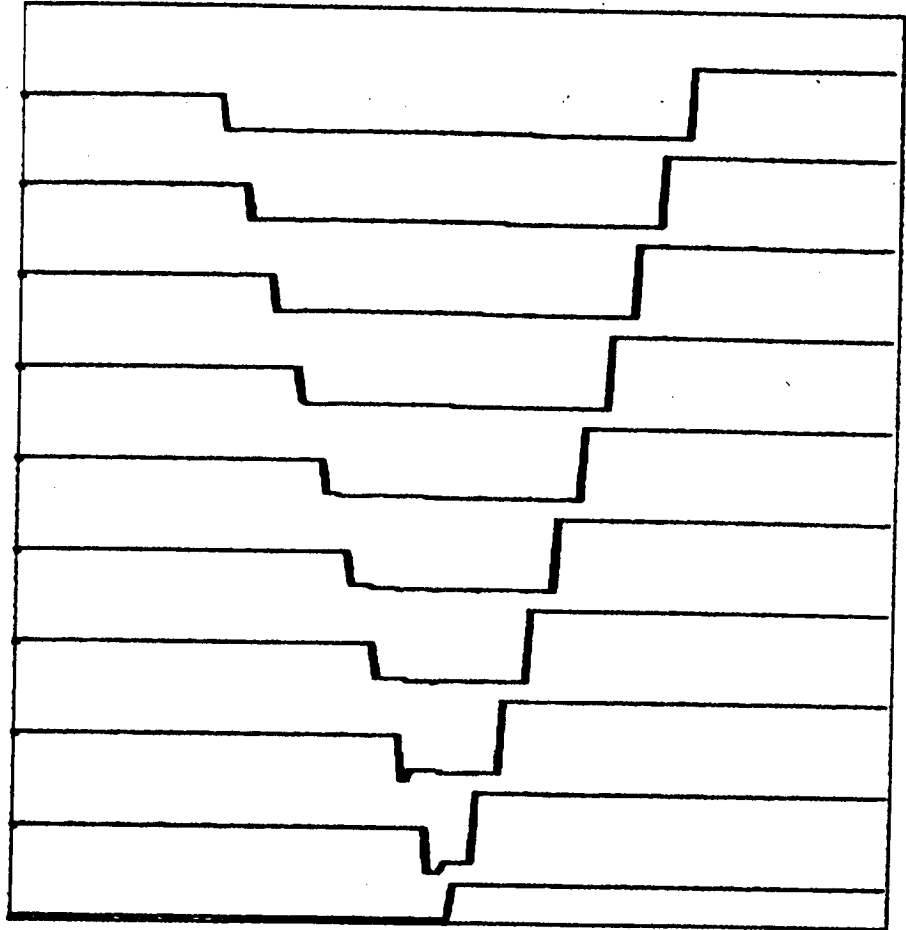
Here we have

$$(36) \quad B'(u_L, u_R) = \begin{bmatrix} 0 & -1 \\ 1/u_L^1 u_R^1 & 0 \end{bmatrix} .$$

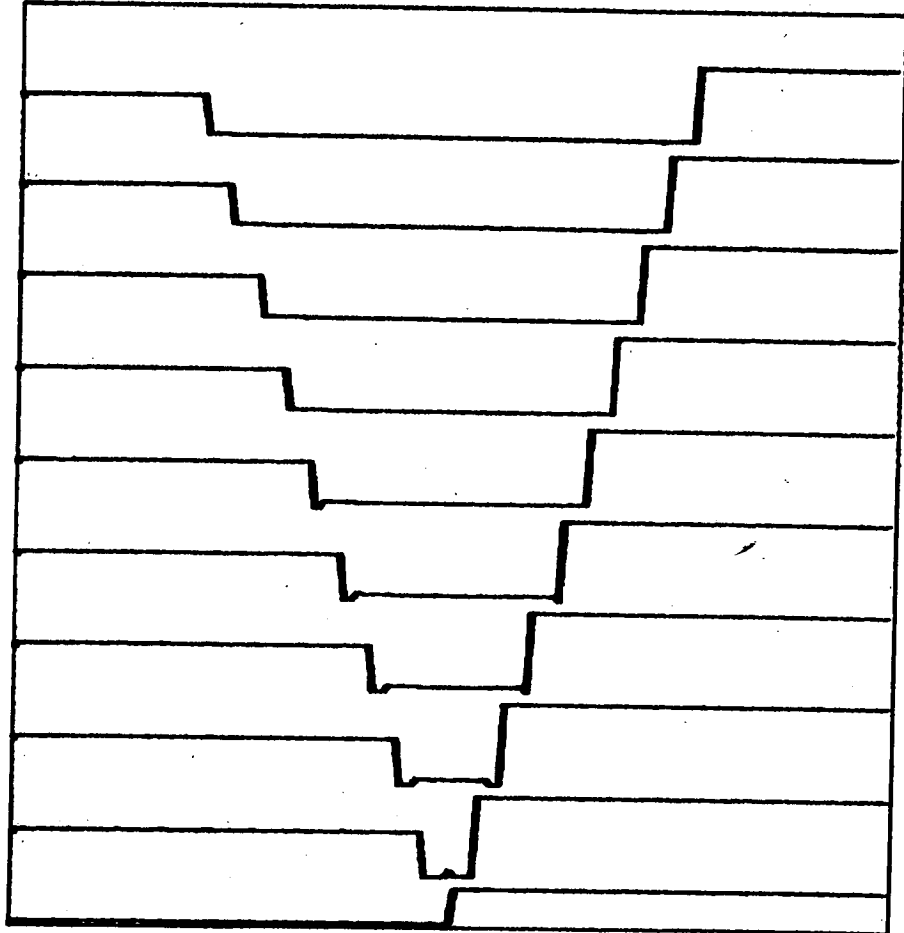
We assume in the sequel that

$$u_L^1 > 0 \quad , \quad u_R^1 > 0 \quad .$$

In our numerical calculations we take $\theta = 0.1$, $h = 0.7$, thus using our numerical scheme and then the Roe-Glimm scheme we obtain the following results :



- OUR SCHEME -



ROE-GLIMM SCHEME

The program is available from the author. Hence, we expect that our scheme give good numerical results even in the case of problems not admitting Roe-matrix.

REFERENCE

- [1] A. HARTEN, P.D. LAX, B.V. LEER, "On upstream differencing and Godunov-type schemes for hyperbolic conservation laws", SSAM Review, Vol. 25, n° 1 (1983).

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